

Office of the State Treasurer
Georgia State Financing and Investment Commission (GSFIC) Holdings
As of June 30, 2017

Georgia State Financing and Investment Commission (GSFIC): Two dedicated portfolios which invest unspent general obligation bond proceeds. Performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.32

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK	Collateralized Bank Deposit ¹	07/01/17	\$ 130,000,000	\$ 130,000,000	\$ 130,000,000	NR	NR
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	07/03/17	42,681,050	42,681,050	42,681,050	P-1	A-1
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	07/03/17	50,412,093	50,412,093	50,412,093	P-1	A-1
FOREIGN BANK RATED A-1	Overnight Repurchase Agreement	07/03/17	25,000,000	25,000,000	25,000,000	NR	A-1
DOMESTIC BANK RATED A-2	Overnight Repurchase Agreement	07/03/17	130,000,000	130,000,000	130,000,000	P-1	A-2
FOREIGN BANK RATED A-1	Overnight Repurchase Agreement	07/03/17	5,000,000	5,000,000	5,000,000	NR	A-1
DOMESTIC BANK RATED A-2	Overnight Repurchase Agreement	07/03/17	120,000,000	120,000,000	120,000,000	P-1	A-2
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ³	07/12/17	45,000,000	45,000,000	45,000,000	NR	A-1+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	07/14/17	11,000,000	11,022,660	11,037,215	Aaa	AA+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ³	07/14/17	50,000,000	50,000,000	50,000,000	NR	A-1+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	07/28/17	5,000,000	5,020,750	5,021,196	Aaa	AA+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ³	07/31/17	100,000,000	100,000,000	100,000,000	NR	A-1+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	08/25/17	14,500,000	14,497,100	14,528,203	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	09/27/17	10,000,000	10,027,900	10,024,024	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	10/05/17	2,430,000	2,431,215	2,430,952	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	10/06/17	25,000,000	24,987,435	25,008,117	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	10/18/17	45,000,000	44,997,000	45,003,448	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	30,000,000	29,934,900	29,988,644	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	5,920,000	5,917,277	5,917,759	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	10/27/17	40,000,000	40,000,000	40,026,173	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	10/27/17	15,500,000	15,500,000	15,510,168	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	10/27/17	20,000,000	20,000,000	20,003,282	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/30/17	9,500,000	9,517,005	9,503,834	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	11/24/17	10,000,000	9,992,500	9,998,670	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	12/27/17	5,000,000	5,002,750	4,991,295	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	01/26/18	25,000,000	25,000,000	25,000,806	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	04/09/18	30,000,000	29,952,900	29,938,690	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	05/11/18	25,000,000	24,962,000	24,971,696	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	05/25/18	15,000,000	15,000,000	15,007,380	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/14/18	20,000,000	19,970,279	20,005,275	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/14/18	20,000,000	20,192,920	20,267,352	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	10/19/18	10,000,000	9,975,400	9,991,400	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	10/19/18	30,000,000	29,926,200	29,974,200	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	11/27/18	20,000,000	20,102,880	20,099,054	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	12/28/18	5,000,000	5,000,000	4,987,690	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	12/28/18	15,000,000	15,000,000	14,920,070	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	12/28/18	10,000,000	10,000,000	9,926,973	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	08/16/19	30,000,000	30,137,700	30,234,218	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	04/27/22	8,000,000	8,100,960	8,120,125	Aaa	AA+
SBA POOL 509317	Agency Passthrough ²	12/31/24	997,929	1,006,661	992,557	Aaa	AA+
SBA POOL 509416	Agency Passthrough ²	12/31/24	3,889,626	3,904,212	3,876,563	Aaa	AA+
SBA POOL 509444	Agency Passthrough ²	12/31/24	2,873,301	2,887,667	2,857,132	Aaa	AA+
SBA POOL 509528	Agency Passthrough ²	12/31/24	9,216,330	9,216,330	9,128,879	Aaa	AA+
SBA POOL 509683	Agency Passthrough ²	12/31/24	13,179,538	13,212,487	13,059,186	Aaa	AA+
			\$ 1,240,099,867	\$ 1,240,490,231	\$ 1,240,445,370		

Notes:

1. Collateralized Bank Accounts are secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, and having market value equal to or exceeding 110% of the deposit.
2. For securitized bonds with amortizing cash flows, the date on which the last principal cash flow is projected to be received is used as the maturity date.
3. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

7/21/2017
UNAUDITED

Schedule III